



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Monthly Statistics Report

For November 2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/11/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2012	2025 On 07-February-13			Bond Future	110.89	110.8960	110.8928	110.8960	0.00
27/11/2012	2025 On 07-February-13	110.99	Call	Bond Future	0	0	0	0	0.00
27/11/2012	2025 On 07-February-13	111.00	Call	Bond Future	0	0	0	0	0.00
27/11/2012	2025 On 07-February-13	111.01	Call	Bond Future	0	0	0	0	0.00
27/11/2012	2025 On 07-February-13	111.01	Put	Bond Future	117	0	117	0	0.00
27/11/2012	2025 On 07-February-13	111.00	Put	Bond Future	107	0	107	0	0.00
27/11/2012	2025 On 07-February-13	110.99	Put	Bond Future	97	0	97	0	0.00
27/11/2012	2038 On 07-February-13			Bond Future	109.32	109.3208	109.3198	109.3208	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/11/2012	2038 On 07-February-13	105.99	Call	Bond Future	3330	3	3330	3	0.00
27/11/2012	2038 On 07-February-13	106.01	Call	Bond Future	3310	3	3310	3	0.00
27/11/2012	2038 On 07-February-13	106.00	Call	Bond Future	3320	3	3320	3	0.00
27/11/2012	2038 On 07-February-13	106.00	Put	Bond Future	0	0	0	0	0.00
27/11/2012	2038 On 07-February-13	106.01	Put	Bond Future	0	0	0	0	0.00
27/11/2012	2038 On 07-February-13	105.99	Put	Bond Future	0	0	0	0	0.00
27/11/2012	2050 On 07-February-13			Bond Future	114.46	114.4599	114.4594	114.4599	0.00
27/11/2012	2050 On 07-February-13	112.99	Call	Bond Future	1469	1	1469	1	0.00
27/11/2012	2050 On 07-February-13	113.00	Call	Bond Future	1459	1	1459	1	0.00
27/11/2012	2050 On 07-February-13	113.01	Call	Bond Future	1449	1	1449	1	0.00
27/11/2012	2050 On 07-February-13	113.01	Put	Bond Future	0	0	0	0	0.00
27/11/2012	2050 On 07-February-13	113.00	Put	Bond Future	0	0	0	0	0.00
27/11/2012	2050 On 07-February-13	112.99	Put	Bond Future	0	0	0	0	0.00
27/11/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2012	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2012	AL7T On 07-February-13			Index Future	481.87	481.0150	481.8710	481.0150	12.00
27/11/2012	AL7T On 02-May-13			Index Future	487.92	487.0580	487.9230	487.0580	0.00
27/11/2012	ALBI On 07-February-13			Index Future	429.35	428.0640	429.3480	428.0640	1,077.00
27/11/2012	ALBI On 02-May-13			Index Future	434.74	433.4420	434.7410	433.4420	0.00
27/11/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/11/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
27/11/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2012	EL28 On 07-February-13			Bond Future	111.28	111.2777	111.2770	111.2777	0.00
27/11/2012	EL28 On 07-February-13	113.01	Call	Bond Future	0	0	0	0	0.00
27/11/2012	EL28 On 07-February-13	113.00	Call	Bond Future	0	0	0	0	0.00
27/11/2012	EL28 On 07-February-13	112.99	Call	Bond Future	0	0	0	0	0.00
27/11/2012	EL28 On 07-February-13	112.99	Put	Bond Future	1713	2	1713	2	0.00
27/11/2012	EL28 On 07-February-13	113.00	Put	Bond Future	1723	2	1723	2	0.00
27/11/2012	EL28 On 07-February-13	113.01	Put	Bond Future	1733	2	1733	2	0.00
27/11/2012	ES33 On 07-February-13			Bond Future	9.00	88.5630	9.0035	88.5630	303.00
27/11/2012	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
27/11/2012	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
27/11/2012	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
27/11/2012	ES33 On 07-February-13	8.56	Put	Bond Future	3797	4	3797	4	0.00
27/11/2012	ES33 On 07-February-13	8.55	Put	Bond Future	3886	4	3886	4	0.00
27/11/2012	ES33 On 07-February-13	8.54	Put	Bond Future	3974	5	3974	5	0.00
27/11/2012	GOVI On 07-February-13			GOVI	429.72	428.4410	429.7200	428.4410	333.00
27/11/2012	GOVI On 07-February-13	432.99	Call	GOVI	0	0	0	0	0.00
27/11/2012	GOVI On 07-February-13	433.01	Call	GOVI	0	0	0	0	0.00
27/11/2012	GOVI On 07-February-13	433.00	Call	GOVI	0	0	0	0	0.00
27/11/2012	GOVI On 07-February-13	433.00	Put	GOVI	32800	5	32800	5	0.00
27/11/2012	GOVI On 07-February-13	433.01	Put	GOVI	32900	5	32900	5	0.00
27/11/2012	GOVI On 07-February-13	432.99	Put	GOVI	32700	5	32700	5	0.00
27/11/2012	GOVI On 02-May-13			GOVI	435.12	433.8230	435.1170	433.8230	0.00
27/11/2012	GOVI On 02-May-13	432.99	Call	GOVI	21270	1	21270	1	0.00
27/11/2012	GOVI On 02-May-13	433.01	Call	GOVI	21070	1	21070	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/11/2012	GOVI On 02-May-13	433.00	Call	GOVI	21170	1	21170	1	0.00
27/11/2012	GOVI On 02-May-13	433.00	Put	GOVI	0	0	0	0	0.00
27/11/2012	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
27/11/2012	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00
27/11/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
27/11/2012	IGOV On 07-February-13			Index Future	195.30	195.3090	195.3030	195.3090	607.00
27/11/2012	IGOV On 02-May-13			Index Future	197.76	197.7620	197.7560	197.7620	0.00
27/11/2012	ILBI On 07-February-13			Index Future	521.12	521.1100	521.1170	521.1100	169.00
27/11/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
27/11/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
27/11/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
27/11/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
27/11/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
27/11/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
27/11/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.12	94.8800	5.1200	94.8800	840.00
27/11/2012	JBAF On 16-January-13			Jibar Tradeable Future	5.06	94.9200	5.0600	94.9200	0.00
27/11/2012	JBAF On 20-February-13			Jibar Tradeable Future	5.01	94.9800	5.0100	94.9800	0.00
27/11/2012	JBAF On 20-March-13			Jibar Tradeable Future	4.98	95.0100	4.9800	95.0100	1,000.00
27/11/2012	JBAF On 17-April-13			Jibar Tradeable Future	4.96	95.0200	4.9600	95.0200	0.00
27/11/2012	JBAF On 15-May-13			Jibar Tradeable Future	4.95	95.0300	4.9500	95.0300	0.00
27/11/2012	JBAF On 19-June-13			Jibar Tradeable Future	4.95	95.0300	4.9500	95.0300	500.00
27/11/2012	JBAF On 18-September-13			Jibar Tradeable Future	4.98	94.9900	4.9800	94.9900	2,200.00
27/11/2012	JBAF On 18-December-13			Jibar Tradeable Future	5.06	94.9000	5.0600	94.9000	2,000.00
27/11/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.17	94.7800	5.1700	94.7800	1,000.00
27/11/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.32	94.6400	5.3200	94.6400	800.00
27/11/2012	JBAF On 17-September-14			Jibar Tradeable Future	5.49	94.4700	5.4900	94.4700	0.00
27/11/2012	OTH1 On 02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
27/11/2012	R023 On 07-February-13			Bond Future	7.14	107.5440	7.1449	107.5440	1,685.00
27/11/2012	R023 On 07-February-13	7.04	Call	Bond Future	0	0	0	0	0.00
27/11/2012	R023 On 07-February-13	7.06	Call	Bond Future	0	0	0	0	0.00
27/11/2012	R023 On 07-February-13	7.05	Call	Bond Future	0	0	0	0	0.00
27/11/2012	R023 On 07-February-13	7.05	Put	Bond Future	693	1	693	1	0.00
27/11/2012	R023 On 07-February-13	7.06	Put	Bond Future	620	1	620	1	0.00
27/11/2012	R023 On 07-February-13	7.04	Put	Bond Future	767	1	767	1	0.00

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27/11/2012	R023 On 02-May-13			Bond Future	7.21	104.9227	7.2065	104.9227	2.00
27/11/2012	R023 On 02-May-13	7.06	Call	Bond Future	0	0	0	0	0.00
27/11/2012	R023 On 02-May-13	7.04	Call	Bond Future	0	0	0	0	0.00
27/11/2012	R023 On 02-May-13	7.05	Call	Bond Future	0	0	0	0	0.00
27/11/2012	R023 On 02-May-13	7.05	Put	Bond Future	1122	1	1122	1	0.00
27/11/2012	R023 On 02-May-13	7.04	Put	Bond Future	1194	1	1194	1	0.00
27/11/2012	R023 On 02-May-13	7.06	Put	Bond Future	1050	1	1050	1	0.00
27/11/2012	R023 On 01-August-13			Bond Future	7.27	106.3358	7.2698	106.3358	0.00
27/11/2012	R023 On 01-August-13	7.29	Call	Bond Future	141	0	141	0	0.00
27/11/2012	R023 On 01-August-13	7.31	Call	Bond Future	279	0	279	0	0.00
27/11/2012	R023 On 01-August-13	7.30	Call	Bond Future	210	0	210	0	0.00
27/11/2012	R023 On 01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
27/11/2012	R023 On 01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
27/11/2012	R023 On 01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
27/11/2012	R157 On 07-February-13			Bond Future	5.48	124.5493	5.4823	124.5493	8,016.00
27/11/2012	R157 On 07-February-13	6.28	Call	Bond Future	2121	2	2121	2	0.00
27/11/2012	R157 On 07-February-13	6.50	Call	Bond Future	2678	3	2678	3	0.00
27/11/2012	R157 On 07-February-13	6.70	Call	Bond Future	3190	3	3190	3	0.00
27/11/2012	R157 On 07-February-13	6.75	Call	Bond Future	3318	3	3318	3	0.00
27/11/2012	R157 On 07-February-13	6.80	Call	Bond Future	3446	3	3446	3	0.00
27/11/2012	R157 On 07-February-13	6.80	Put	Bond Future	1	0	1	0	0.00
27/11/2012	R157 On 07-February-13	6.75	Put	Bond Future	1	0	1	0	0.00
27/11/2012	R157 On 07-February-13	6.70	Put	Bond Future	2	0	2	0	0.00
27/11/2012	R157 On 07-February-13	6.50	Put	Bond Future	6	0	6	0	0.00
27/11/2012	R157 On 07-February-13	6.28	Put	Bond Future	20	0	20	0	0.00
27/11/2012	R157 On 02-May-13			Bond Future	5.51	119.2436	5.5070	119.2436	141.00
27/11/2012	R157 On 02-May-13	5.35	Call	Bond Future	455	0	455	0	0.00
27/11/2012	R157 On 02-May-13	5.34	Call	Bond Future	445	0	445	0	0.00
27/11/2012	R157 On 02-May-13	5.36	Call	Bond Future	465	0	465	0	0.00
27/11/2012	R157 On 02-May-13	5.36	Put	Bond Future	822	1	822	1	0.00
27/11/2012	R157 On 02-May-13	5.34	Put	Bond Future	851	1	851	1	0.00
27/11/2012	R157 On 02-May-13	5.35	Put	Bond Future	836	1	836	1	0.00
27/11/2012	R157 On 07-November-13			Bond Future	5.56	115.7310	5.5578	115.7310	0.00
27/11/2012	R157 On 07-November-13	5.61	Call	Bond Future	918	1	918	1	0.00

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27/11/2012	R157 On 07-November-13	5.59	Call	Bond Future	898	1	898	1	0.00
27/11/2012	R157 On 07-November-13	5.60	Call	Bond Future	908	1	908	1	0.00
27/11/2012	R157 On 07-November-13	5.60	Put	Bond Future	829	1	829	1	0.00
27/11/2012	R157 On 07-November-13	5.59	Put	Bond Future	837	1	837	1	0.00
27/11/2012	R157 On 07-November-13	5.61	Put	Bond Future	820	1	820	1	0.00
27/11/2012	R186 On 07-February-13			Bond Future	7.61	125.3948	7.6080	125.3948	37,656.00
27/11/2012	R186 On 07-February-13	7.00	Call	Bond Future	794	1	794	1	10,300.00
27/11/2012	R186 On 07-February-13	7.25	Call	Bond Future	1443	1	1443	1	670.00
27/11/2012	R186 On 07-February-13	7.50	Call	Bond Future	2384	2	2384	2	575.00
27/11/2012	R186 On 07-February-13	8.32	Call	Bond Future	7456	7	7456	7	0.00
27/11/2012	R186 On 07-February-13	8.50	Call	Bond Future	8845	8	8845	8	0.00
27/11/2012	R186 On 07-February-13	7.75	Call	Bond Future	3634	3	3634	3	1,000.00
27/11/2012	R186 On 07-February-13	8.00	Call	Bond Future	5172	5	5172	5	0.00
27/11/2012	R186 On 07-February-13	8.55	Call	Bond Future	9240	9	9240	9	0.00
27/11/2012	R186 On 07-February-13	8.45	Call	Bond Future	8453	8	8453	8	0.00
27/11/2012	R186 On 07-February-13	8.47	Call	Bond Future	8609	8	8609	8	0.00
27/11/2012	R186 On 07-February-13	8.47	Put	Bond Future	478	1	478	1	0.00
27/11/2012	R186 On 07-February-13	8.45	Put	Bond Future	502	1	502	1	0.00
27/11/2012	R186 On 07-February-13	8.55	Put	Bond Future	392	0	392	0	0.00
27/11/2012	R186 On 07-February-13	8.00	Put	Bond Future	1378	2	1378	2	150.00
27/11/2012	R186 On 07-February-13	7.75	Put	Bond Future	2241	3	2241	3	0.00
27/11/2012	R186 On 07-February-13	8.50	Put	Bond Future	444	1	444	1	0.00
27/11/2012	R186 On 07-February-13	8.32	Put	Bond Future	684	1	684	1	2,000.00
27/11/2012	R186 On 07-February-13	7.50	Put	Bond Future	3459	4	3459	4	0.00
27/11/2012	R186 On 07-February-13	7.25	Put	Bond Future	5057	6	5057	6	0.00
27/11/2012	R186 On 07-February-13	7.00	Put	Bond Future	7018	8	7018	8	0.00
27/11/2012	R186 On 02-May-13			Bond Future	7.68	126.9006	7.6775	126.9006	12.00
27/11/2012	R186 On 02-May-13	7.41	Call	Bond Future	3144	3	3144	3	0.00
27/11/2012	R186 On 02-May-13	7.40	Call	Bond Future	3105	3	3105	3	0.00
27/11/2012	R186 On 02-May-13	7.39	Call	Bond Future	3065	3	3065	3	0.00
27/11/2012	R186 On 02-May-13	7.39	Put	Bond Future	5901	6	5901	6	0.00
27/11/2012	R186 On 02-May-13	7.40	Put	Bond Future	5840	6	5840	6	0.00
27/11/2012	R186 On 02-May-13	7.41	Put	Bond Future	5780	6	5780	6	0.00
27/11/2012	R186 On 07-November-13			Bond Future	7.84	125.0466	7.8371	125.0466	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/11/2012	R186 On 07-November-13	8.14	Call	Bond Future	8420	8	8420	8	0.00
27/11/2012	R186 On 07-November-13	8.15	Call	Bond Future	8471	8	8471	8	0.00
27/11/2012	R186 On 07-November-13	8.75	Call	Bond Future	11740	11	11740	11	0.00
27/11/2012	R186 On 07-November-13	8.16	Call	Bond Future	8522	8	8522	8	0.00
27/11/2012	R186 On 07-November-13	8.16	Put	Bond Future	5574	6	5574	6	0.00
27/11/2012	R186 On 07-November-13	8.75	Put	Bond Future	3657	4	3657	4	130.00
27/11/2012	R186 On 07-November-13	8.15	Put	Bond Future	5612	6	5612	6	0.00
27/11/2012	R186 On 07-November-13	8.14	Put	Bond Future	5651	6	5651	6	0.00
27/11/2012	R189 On 07-February-13			Bond Future	217.21	217.2296	217.2102	217.2296	154.00
27/11/2012	R189 On 07-February-13	212.99	Call	Bond Future	4220	4	4220	4	0.00
27/11/2012	R189 On 07-February-13	213.00	Call	Bond Future	4210	4	4210	4	0.00
27/11/2012	R189 On 07-February-13	213.01	Call	Bond Future	4200	4	4200	4	0.00
27/11/2012	R189 On 07-February-13	213.01	Put	Bond Future	0	0	0	0	0.00
27/11/2012	R189 On 07-February-13	213.00	Put	Bond Future	0	0	0	0	0.00
27/11/2012	R189 On 07-February-13	212.99	Put	Bond Future	0	0	0	0	0.00
27/11/2012	R197 On 07-February-13			Bond Future	279.94	279.9493	279.9406	279.9493	2,543.00
27/11/2012	R197 On 07-February-13	278.99	Call	Bond Future	951	1	951	1	0.00
27/11/2012	R197 On 07-February-13	279.01	Call	Bond Future	931	1	931	1	0.00
27/11/2012	R197 On 07-February-13	279.00	Call	Bond Future	941	1	941	1	0.00
27/11/2012	R197 On 07-February-13	279.00	Put	Bond Future	0	0	0	0	0.00
27/11/2012	R197 On 07-February-13	279.01	Put	Bond Future	0	0	0	0	0.00
27/11/2012	R197 On 07-February-13	278.99	Put	Bond Future	0	0	0	0	0.00
27/11/2012	R197 On 02-May-13			Bond Future	283.46	283.4662	283.4565	283.4662	40.00
27/11/2012	R197 On 02-May-13	282.39	Call	Bond Future	1066	1	1066	1	0.00
27/11/2012	R197 On 02-May-13	282.40	Call	Bond Future	1056	1	1056	1	0.00
27/11/2012	R197 On 02-May-13	282.41	Call	Bond Future	1046	1	1046	1	0.00
27/11/2012	R197 On 02-May-13	282.41	Put	Bond Future	0	0	0	0	0.00
27/11/2012	R197 On 02-May-13	282.40	Put	Bond Future	0	0	0	0	0.00
27/11/2012	R197 On 02-May-13	282.39	Put	Bond Future	0	0	0	0	0.00
27/11/2012	R201 On 07-February-13			Bond Future	5.05	107.6984	5.0477	107.6984	1,540.00
27/11/2012	R201 On 07-February-13	4.98	Call	Bond Future	215	0	215	0	0.00
27/11/2012	R201 On 07-February-13	5.60	Call	Bond Future	1028	1	1028	1	0.00
27/11/2012	R201 On 07-February-13	6.20	Call	Bond Future	2076	2	2076	2	0.00
27/11/2012	R201 On 07-February-13	6.30	Call	Bond Future	2254	2	2254	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/11/2012	R201 On 07-February-13	6.25	Call	Bond Future	2165	2	2165	2	0.00
27/11/2012	R201 On 07-February-13	6.25	Put	Bond Future	0	0	0	0	0.00
27/11/2012	R201 On 07-February-13	6.30	Put	Bond Future	0	0	0	0	0.00
27/11/2012	R201 On 07-February-13	6.20	Put	Bond Future	1	0	1	0	0.00
27/11/2012	R201 On 07-February-13	5.60	Put	Bond Future	26	0	26	0	0.00
27/11/2012	R201 On 07-February-13	4.98	Put	Bond Future	339	0	339	0	0.00
27/11/2012	R201 On 02-May-13			Bond Future	5.02	108.9918	5.0184	108.9918	4.00
27/11/2012	R201 On 02-May-13	4.05	Call	Bond Future	9	0	9	0	0.00
27/11/2012	R201 On 02-May-13	4.06	Call	Bond Future	9	0	9	0	0.00
27/11/2012	R201 On 02-May-13	4.04	Call	Bond Future	8	0	8	0	0.00
27/11/2012	R201 On 02-May-13	4.04	Put	Bond Future	1591	2	1591	2	0.00
27/11/2012	R201 On 02-May-13	4.06	Put	Bond Future	1560	2	1560	2	0.00
27/11/2012	R201 On 02-May-13	4.05	Put	Bond Future	1575	2	1575	2	0.00
27/11/2012	R201 On 07-November-13			Bond Future	4.86	107.5363	4.8583	107.5363	0.00
27/11/2012	R201 On 07-November-13	4.80	Call	Bond Future	404	0	404	0	0.00
27/11/2012	R201 On 07-November-13	4.79	Call	Bond Future	399	0	399	0	0.00
27/11/2012	R201 On 07-November-13	4.81	Call	Bond Future	410	0	410	0	0.00
27/11/2012	R201 On 07-November-13	4.81	Put	Bond Future	463	0	463	0	0.00
27/11/2012	R201 On 07-November-13	4.79	Put	Bond Future	474	0	474	0	0.00
27/11/2012	R201 On 07-November-13	4.80	Put	Bond Future	469	0	469	0	0.00
27/11/2012	R202 On 07-February-13			Bond Future	209.66	209.6663	209.6640	209.6663	51,729.00
27/11/2012	R202 On 07-February-13	204.99	Call	Bond Future	4674	5	4674	5	0.00
27/11/2012	R202 On 07-February-13	205.00	Call	Bond Future	4664	5	4664	5	0.00
27/11/2012	R202 On 07-February-13	205.01	Call	Bond Future	4654	5	4654	5	0.00
27/11/2012	R202 On 07-February-13	205.01	Put	Bond Future	0	0	0	0	0.00
27/11/2012	R202 On 07-February-13	205.00	Put	Bond Future	0	0	0	0	0.00
27/11/2012	R202 On 07-February-13	204.99	Put	Bond Future	0	0	0	0	0.00
27/11/2012	R202 On 02-May-13			Bond Future	212.30	212.3004	212.2972	212.3004	1.00
27/11/2012	R202 On 02-May-13	211.04	Call	Bond Future	1257	1	1257	1	0.00
27/11/2012	R202 On 02-May-13	211.06	Call	Bond Future	1237	1	1237	1	0.00
27/11/2012	R202 On 02-May-13	211.05	Call	Bond Future	1247	1	1247	1	0.00
27/11/2012	R202 On 02-May-13	211.05	Put	Bond Future	0	0	0	0	0.00
27/11/2012	R202 On 02-May-13	211.06	Put	Bond Future	0	0	0	0	0.00
27/11/2012	R202 On 02-May-13	211.04	Put	Bond Future	0	0	0	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/11/2012	R203 On 07-February-13			Bond Future	5.97	112.2036	5.9680	112.2036	15,119.00
27/11/2012	R203 On 07-February-13	5.54	Call	Bond Future	236	0	236	0	10,000.00
27/11/2012	R203 On 07-February-13	6.11	Call	Bond Future	1191	1	1191	1	12,600.00
27/11/2012	R203 On 07-February-13	6.45	Call	Bond Future	2208	2	2208	2	0.00
27/11/2012	R203 On 07-February-13	6.55	Call	Bond Future	2553	2	2553	2	0.00
27/11/2012	R203 On 07-February-13	6.65	Call	Bond Future	2912	3	2912	3	0.00
27/11/2012	R203 On 07-February-13	6.94	Call	Bond Future	4003	4	4003	4	0.00
27/11/2012	R203 On 07-February-13	6.50	Call	Bond Future	2379	2	2379	2	0.00
27/11/2012	R203 On 07-February-13	7.15	Call	Bond Future	4816	5	4816	5	0.00
27/11/2012	R203 On 07-February-13	7.15	Put	Bond Future	13	0	13	0	0.00
27/11/2012	R203 On 07-February-13	6.50	Put	Bond Future	184	0	184	0	0.00
27/11/2012	R203 On 07-February-13	6.94	Put	Bond Future	34	0	34	0	0.00
27/11/2012	R203 On 07-February-13	6.65	Put	Bond Future	108	0	108	0	30,250.00
27/11/2012	R203 On 07-February-13	6.55	Put	Bond Future	155	0	155	0	0.00
27/11/2012	R203 On 07-February-13	6.45	Put	Bond Future	218	0	218	0	0.00
27/11/2012	R203 On 07-February-13	6.11	Put	Bond Future	600	1	600	1	3,254.00
27/11/2012	R203 On 07-February-13	5.54	Put	Bond Future	2041	2	2041	2	0.00
27/11/2012	R203 On 02-May-13			Bond Future	6.01	109.3947	6.0120	109.3947	22.00
27/11/2012	R203 On 02-May-13	5.90	Call	Bond Future	1020	1	1020	1	0.00
27/11/2012	R203 On 02-May-13	5.91	Call	Bond Future	1038	1	1038	1	0.00
27/11/2012	R203 On 02-May-13	5.89	Call	Bond Future	1002	1	1002	1	0.00
27/11/2012	R203 On 02-May-13	5.89	Put	Bond Future	1488	2	1488	2	0.00
27/11/2012	R203 On 02-May-13	5.91	Put	Bond Future	1445	2	1445	2	0.00
27/11/2012	R203 On 02-May-13	5.90	Put	Bond Future	1466	2	1466	2	0.00
27/11/2012	R203 On 07-November-13			Bond Future	6.12	108.2575	6.1170	108.2575	0.00
27/11/2012	R203 On 07-November-13	6.00	Call	Bond Future	1719	2	1719	2	0.00
27/11/2012	R203 On 07-November-13	5.99	Call	Bond Future	1702	2	1702	2	0.00
27/11/2012	R203 On 07-November-13	6.01	Call	Bond Future	1736	2	1736	2	0.00
27/11/2012	R203 On 07-November-13	6.01	Put	Bond Future	2114	2	2114	2	0.00
27/11/2012	R203 On 07-November-13	5.99	Put	Bond Future	2151	2	2151	2	0.00
27/11/2012	R203 On 07-November-13	6.00	Put	Bond Future	2132	2	2132	2	0.00
27/11/2012	R204 On 07-February-13			Bond Future	6.21	109.6155	6.2143	109.6155	11,672.00
27/11/2012	R204 On 07-February-13	7.29	Call	Bond Future	5362	5	5362	5	0.00
27/11/2012	R204 On 07-February-13	7.45	Call	Bond Future	6104	6	6104	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/11/2012	R204 On 07-February-13	7.95	Call	Bond Future	8427	8	8427	8	0.00
27/11/2012	R204 On 07-February-13	8.00	Call	Bond Future	8657	8	8657	8	0.00
27/11/2012	R204 On 07-February-13	8.05	Call	Bond Future	8887	9	8887	9	0.00
27/11/2012	R204 On 07-February-13	8.05	Put	Bond Future	1	0	1	0	0.00
27/11/2012	R204 On 07-February-13	8.00	Put	Bond Future	1	0	1	0	0.00
27/11/2012	R204 On 07-February-13	7.95	Put	Bond Future	2	0	2	0	0.00
27/11/2012	R204 On 07-February-13	7.45	Put	Bond Future	21	0	21	0	0.00
27/11/2012	R204 On 07-February-13	7.29	Put	Bond Future	42	0	42	0	0.00
27/11/2012	R204 On 02-May-13			Bond Future	6.26	110.9318	6.2638	110.9318	24.00
27/11/2012	R204 On 02-May-13	6.30	Call	Bond Future	1832	2	1832	2	0.00
27/11/2012	R204 On 02-May-13	6.29	Call	Bond Future	1807	2	1807	2	0.00
27/11/2012	R204 On 02-May-13	6.31	Call	Bond Future	1858	2	1858	2	0.00
27/11/2012	R204 On 02-May-13	6.31	Put	Bond Future	1632	2	1632	2	0.00
27/11/2012	R204 On 02-May-13	6.29	Put	Bond Future	1678	2	1678	2	0.00
27/11/2012	R204 On 02-May-13	6.30	Put	Bond Future	1655	2	1655	2	0.00
27/11/2012	R204 On 07-November-13			Bond Future	6.38	109.9129	6.3789	109.9129	0.00
27/11/2012	R204 On 07-November-13	6.30	Call	Bond Future	2546	2	2546	2	0.00
27/11/2012	R204 On 07-November-13	6.31	Call	Bond Future	2569	2	2569	2	0.00
27/11/2012	R204 On 07-November-13	6.29	Call	Bond Future	2523	2	2523	2	0.00
27/11/2012	R204 On 07-November-13	7.00	Call	Bond Future	4361	4	4361	4	0.00
27/11/2012	R204 On 07-November-13	7.00	Put	Bond Future	1621	2	1621	2	180.00
27/11/2012	R204 On 07-November-13	6.29	Put	Bond Future	2922	3	2922	3	0.00
27/11/2012	R204 On 07-November-13	6.31	Put	Bond Future	2878	3	2878	3	0.00
27/11/2012	R204 On 07-November-13	6.30	Put	Bond Future	2900	3	2900	3	0.00
27/11/2012	R206 On 07-February-13			Bond Future	5.03	102.7527	5.0291	102.7527	1,120.00
27/11/2012	R206 On 07-February-13	4.76	Call	Bond Future	33	0	33	0	0.00
27/11/2012	R206 On 07-February-13	5.00	Call	Bond Future	106	0	106	0	0.00
27/11/2012	R206 On 07-February-13	5.95	Call	Bond Future	831	1	831	1	0.00
27/11/2012	R206 On 07-February-13	6.00	Call	Bond Future	875	1	875	1	0.00
27/11/2012	R206 On 07-February-13	6.05	Call	Bond Future	920	1	920	1	0.00
27/11/2012	R206 On 07-February-13	6.05	Put	Bond Future	0	0	0	0	0.00
27/11/2012	R206 On 07-February-13	6.00	Put	Bond Future	0	0	0	0	0.00
27/11/2012	R206 On 07-February-13	5.95	Put	Bond Future	0	0	0	0	0.00
27/11/2012	R206 On 07-February-13	5.00	Put	Bond Future	132	0	132	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/11/2012	R206 On 07-February-13	4.76	Put	Bond Future	278	0	278	0	0.00
27/11/2012	R206 On 02-May-13			Bond Future	4.97	103.9865	4.9669	103.9865	23.00
27/11/2012	R206 On 02-May-13	3.40	Call	Bond Future	0	0	0	0	0.00
27/11/2012	R206 On 02-May-13	3.39	Call	Bond Future	0	0	0	0	0.00
27/11/2012	R206 On 02-May-13	3.41	Call	Bond Future	0	0	0	0	0.00
27/11/2012	R206 On 02-May-13	3.41	Put	Bond Future	1073	1	1073	1	0.00
27/11/2012	R206 On 02-May-13	3.39	Put	Bond Future	1087	1	1087	1	0.00
27/11/2012	R206 On 02-May-13	3.40	Put	Bond Future	1080	1	1080	1	0.00
27/11/2012	R206 On 07-November-13			Bond Future	3.78	103.0441	3.7838	103.0441	0.00
27/11/2012	R206 On 07-November-13	4.30	Call	Bond Future	111	0	111	0	0.00
27/11/2012	R206 On 07-November-13	4.31	Call	Bond Future	112	0	112	0	0.00
27/11/2012	R206 On 07-November-13	4.29	Call	Bond Future	109	0	109	0	0.00
27/11/2012	R206 On 07-November-13	4.29	Put	Bond Future	19	0	19	0	0.00
27/11/2012	R206 On 07-November-13	4.31	Put	Bond Future	18	0	18	0	0.00
27/11/2012	R206 On 07-November-13	4.30	Put	Bond Future	18	0	18	0	0.00
27/11/2012	R207 On 07-February-13			Bond Future	6.50	104.5374	6.4989	104.5374	6,690.00
27/11/2012	R207 On 07-February-13	7.66	Call	Bond Future	6349	6	6349	6	0.00
27/11/2012	R207 On 07-February-13	7.80	Call	Bond Future	7059	7	7059	7	0.00
27/11/2012	R207 On 07-February-13	8.20	Call	Bond Future	9083	9	9083	9	0.00
27/11/2012	R207 On 07-February-13	8.30	Call	Bond Future	9584	9	9584	9	0.00
27/11/2012	R207 On 07-February-13	8.25	Call	Bond Future	9334	9	9334	9	0.00
27/11/2012	R207 On 07-February-13	8.25	Put	Bond Future	3	0	3	0	0.00
27/11/2012	R207 On 07-February-13	8.30	Put	Bond Future	2	0	2	0	0.00
27/11/2012	R207 On 07-February-13	8.20	Put	Bond Future	3	0	3	0	0.00
27/11/2012	R207 On 07-February-13	7.80	Put	Bond Future	23	0	23	0	0.00
27/11/2012	R207 On 07-February-13	7.66	Put	Bond Future	42	0	42	0	0.00
27/11/2012	R207 On 02-May-13			Bond Future	6.56	105.7927	6.5552	105.7927	0.00
27/11/2012	R207 On 02-May-13	6.45	Call	Bond Future	1755	2	1755	2	0.00
27/11/2012	R207 On 02-May-13	6.46	Call	Bond Future	1780	2	1780	2	0.00
27/11/2012	R207 On 02-May-13	6.44	Call	Bond Future	1730	2	1730	2	0.00
27/11/2012	R207 On 02-May-13	6.44	Put	Bond Future	2363	2	2363	2	0.00
27/11/2012	R207 On 02-May-13	6.46	Put	Bond Future	2303	2	2303	2	0.00
27/11/2012	R207 On 02-May-13	6.45	Put	Bond Future	2332	2	2332	2	0.00
27/11/2012	R207 On 07-November-13			Bond Future	6.68	105.0274	6.6827	105.0274	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/11/2012	R207 On 07-November-13	6.70	Call	Bond Future	3201	3	3201	3	0.00
27/11/2012	R207 On 07-November-13	6.69	Call	Bond Future	3175	3	3175	3	0.00
27/11/2012	R207 On 07-November-13	6.71	Call	Bond Future	3226	3	3226	3	0.00
27/11/2012	R207 On 07-November-13	6.71	Put	Bond Future	3088	3	3088	3	0.00
27/11/2012	R207 On 07-November-13	6.69	Put	Bond Future	3138	3	3138	3	0.00
27/11/2012	R207 On 07-November-13	6.70	Put	Bond Future	3113	3	3113	3	0.00
27/11/2012	R208 On 07-February-13			Bond Future	6.69	102.6641	6.6906	102.6641	22,061.00
27/11/2012	R208 On 07-February-13	8.00	Call	Bond Future	7772	8	7772	8	0.00
27/11/2012	R208 On 07-February-13	8.05	Call	Bond Future	8046	8	8046	8	0.00
27/11/2012	R208 On 07-February-13	8.83	Call	Bond Future	12258	12	12258	12	0.00
27/11/2012	R208 On 07-February-13	6.00	Call	Bond Future	240	0	240	0	12,250.00
27/11/2012	R208 On 07-February-13	7.78	Call	Bond Future	6572	6	6572	6	0.00
27/11/2012	R208 On 07-February-13	7.85	Call	Bond Future	6953	7	6953	7	0.00
27/11/2012	R208 On 07-February-13	7.95	Call	Bond Future	7499	7	7499	7	0.00
27/11/2012	R208 On 07-February-13	7.95	Put	Bond Future	43	0	43	0	0.00
27/11/2012	R208 On 07-February-13	7.85	Put	Bond Future	64	0	64	0	0.00
27/11/2012	R208 On 07-February-13	7.78	Put	Bond Future	82	0	82	0	0.00
27/11/2012	R208 On 07-February-13	6.00	Put	Bond Future	4643	5	4643	5	0.00
27/11/2012	R208 On 07-February-13	8.83	Put	Bond Future	1	0	1	0	0.00
27/11/2012	R208 On 07-February-13	8.05	Put	Bond Future	29	0	29	0	0.00
27/11/2012	R208 On 07-February-13	8.00	Put	Bond Future	36	0	36	0	0.00
27/11/2012	R208 On 02-May-13			Bond Future	6.75	100.5040	6.7451	100.5040	47.00
27/11/2012	R208 On 02-May-13	6.66	Call	Bond Future	2080	2	2080	2	0.00
27/11/2012	R208 On 02-May-13	6.65	Call	Bond Future	2052	2	2052	2	0.00
27/11/2012	R208 On 02-May-13	6.64	Call	Bond Future	2024	2	2024	2	0.00
27/11/2012	R208 On 02-May-13	6.64	Put	Bond Future	2663	3	2663	3	0.00
27/11/2012	R208 On 02-May-13	6.65	Put	Bond Future	2630	3	2630	3	0.00
27/11/2012	R208 On 02-May-13	6.66	Put	Bond Future	2597	3	2597	3	0.00
27/11/2012	R208 On 07-November-13			Bond Future	6.87	99.8850	6.8723	99.8850	0.00
27/11/2012	R208 On 07-November-13	6.81	Call	Bond Future	3591	3	3591	3	0.00
27/11/2012	R208 On 07-November-13	7.50	Call	Bond Future	5816	6	5816	6	0.00
27/11/2012	R208 On 07-November-13	6.80	Call	Bond Future	3562	3	3562	3	0.00
27/11/2012	R208 On 07-November-13	6.79	Call	Bond Future	3534	3	3534	3	0.00
27/11/2012	R208 On 07-November-13	6.79	Put	Bond Future	4004	4	4004	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/11/2012	R208 On 07-November-13	6.80	Put	Bond Future	3975	4	3975	4	0.00
27/11/2012	R208 On 07-November-13	7.50	Put	Bond Future	2321	2	2321	2	230.00
27/11/2012	R208 On 07-November-13	6.81	Put	Bond Future	3946	4	3946	4	0.00
27/11/2012	R209 On 07-February-13			Bond Future	8.39	80.0649	8.3880	80.0649	11,552.00
27/11/2012	R209 On 07-February-13	8.63	Call	Bond Future	3380	3	3380	3	0.00
27/11/2012	R209 On 07-February-13	8.83	Call	Bond Future	4467	4	4467	4	0.00
27/11/2012	R209 On 07-February-13	8.95	Call	Bond Future	5173	5	5173	5	0.00
27/11/2012	R209 On 07-February-13	9.06	Call	Bond Future	5846	5	5846	5	0.00
27/11/2012	R209 On 07-February-13	9.10	Call	Bond Future	6096	6	6096	6	0.00
27/11/2012	R209 On 07-February-13	9.00	Call	Bond Future	5476	5	5476	5	0.00
27/11/2012	R209 On 07-February-13	9.05	Call	Bond Future	5784	5	5784	5	0.00
27/11/2012	R209 On 07-February-13	9.05	Put	Bond Future	516	1	516	1	0.00
27/11/2012	R209 On 07-February-13	9.00	Put	Bond Future	586	1	586	1	0.00
27/11/2012	R209 On 07-February-13	9.10	Put	Bond Future	453	1	453	1	0.00
27/11/2012	R209 On 07-February-13	9.06	Put	Bond Future	503	1	503	1	0.00
27/11/2012	R209 On 07-February-13	8.95	Put	Bond Future	664	1	664	1	0.00
27/11/2012	R209 On 07-February-13	8.83	Put	Bond Future	886	1	886	1	14,000.00
27/11/2012	R209 On 07-February-13	8.63	Put	Bond Future	1387	2	1387	2	11,000.00
27/11/2012	R209 On 02-May-13			Bond Future	8.46	77.8849	8.4554	77.8849	33.00
27/11/2012	R209 On 02-May-13	8.01	Call	Bond Future	2484	2	2484	2	0.00
27/11/2012	R209 On 02-May-13	8.00	Call	Bond Future	2454	2	2454	2	0.00
27/11/2012	R209 On 02-May-13	7.99	Call	Bond Future	2424	2	2424	2	0.00
27/11/2012	R209 On 02-May-13	7.99	Put	Bond Future	6436	7	6436	7	0.00
27/11/2012	R209 On 02-May-13	8.00	Put	Bond Future	6377	7	6377	7	0.00
27/11/2012	R209 On 02-May-13	8.01	Put	Bond Future	6318	7	6318	7	0.00
27/11/2012	R209 On 07-November-13			Bond Future	8.61	76.8923	8.6093	76.8923	0.00
27/11/2012	R209 On 07-November-13	8.81	Call	Bond Future	7417	7	7417	7	0.00
27/11/2012	R209 On 07-November-13	9.50	Call	Bond Future	10406	10	10406	10	0.00
27/11/2012	R209 On 07-November-13	8.80	Call	Bond Future	7377	7	7377	7	0.00
27/11/2012	R209 On 07-November-13	8.79	Call	Bond Future	7336	7	7336	7	0.00
27/11/2012	R209 On 07-November-13	8.79	Put	Bond Future	5903	6	5903	6	0.00
27/11/2012	R209 On 07-November-13	8.80	Put	Bond Future	5866	6	5866	6	0.00
27/11/2012	R209 On 07-November-13	9.50	Put	Bond Future	3730	4	3730	4	180.00
27/11/2012	R209 On 07-November-13	8.81	Put	Bond Future	5829	6	5829	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/11/2012	R210 On 07-February-13			Bond Future	161.73	161.7344	161.7311	161.7344	1,212.00
27/11/2012	R210 On 07-February-13	156.99	Call	Bond Future	4741	5	4741	5	0.00
27/11/2012	R210 On 07-February-13	157.00	Call	Bond Future	4731	5	4731	5	0.00
27/11/2012	R210 On 07-February-13	157.01	Call	Bond Future	4721	5	4721	5	0.00
27/11/2012	R210 On 07-February-13	157.01	Put	Bond Future	0	0	0	0	0.00
27/11/2012	R210 On 07-February-13	157.00	Put	Bond Future	0	0	0	0	0.00
27/11/2012	R210 On 07-February-13	156.99	Put	Bond Future	0	0	0	0	0.00
27/11/2012	R210 On 02-May-13			Bond Future	161.91	161.9141	161.9103	161.9141	7.00
27/11/2012	R210 On 02-May-13	161.14	Call	Bond Future	770	1	770	1	0.00
27/11/2012	R210 On 02-May-13	161.16	Call	Bond Future	750	1	750	1	0.00
27/11/2012	R210 On 02-May-13	161.15	Call	Bond Future	760	1	760	1	0.00
27/11/2012	R210 On 02-May-13	161.15	Put	Bond Future	0	0	0	0	0.00
27/11/2012	R210 On 02-May-13	161.16	Put	Bond Future	0	0	0	0	0.00
27/11/2012	R210 On 02-May-13	161.14	Put	Bond Future	0	0	0	0	0.00
27/11/2012	R211 On 07-February-13			Bond Future	125.54	125.5482	125.5400	125.5482	703.00
27/11/2012	R211 On 07-February-13	122.99	Call	Bond Future	2550	3	2550	3	0.00
27/11/2012	R211 On 07-February-13	123.00	Call	Bond Future	2540	3	2540	3	0.00
27/11/2012	R211 On 07-February-13	123.01	Call	Bond Future	2530	3	2530	3	0.00
27/11/2012	R211 On 07-February-13	123.01	Put	Bond Future	0	0	0	0	0.00
27/11/2012	R211 On 07-February-13	123.00	Put	Bond Future	0	0	0	0	0.00
27/11/2012	R211 On 07-February-13	122.99	Put	Bond Future	0	0	0	0	0.00
27/11/2012	R211 On 02-May-13			Bond Future	127.12	127.1255	127.1167	127.1255	7.00
27/11/2012	R211 On 02-May-13	125.69	Call	Bond Future	1427	1	1427	1	0.00
27/11/2012	R211 On 02-May-13	125.71	Call	Bond Future	1407	1	1407	1	0.00
27/11/2012	R211 On 02-May-13	125.70	Call	Bond Future	1417	1	1417	1	0.00
27/11/2012	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
27/11/2012	R211 On 02-May-13	125.71	Put	Bond Future	0	0	0	0	0.00
27/11/2012	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
27/11/2012	R212 On 07-February-13			Bond Future	130.24	130.2495	130.2449	130.2495	3,086.00
27/11/2012	R212 On 07-February-13	128.99	Call	Bond Future	1255	1	1255	1	0.00
27/11/2012	R212 On 07-February-13	129.00	Call	Bond Future	1245	1	1245	1	0.00
27/11/2012	R212 On 07-February-13	129.01	Call	Bond Future	1235	1	1235	1	0.00
27/11/2012	R212 On 07-February-13	129.01	Put	Bond Future	0	0	0	0	0.00
27/11/2012	R212 On 07-February-13	129.00	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/11/2012	R212 On 07-February-13	128.99	Put	Bond Future	0	0	0	0	0.00
27/11/2012	R212 On 02-May-13			Bond Future	131.88	131.8858	131.8808	131.8858	11.00
27/11/2012	R212 On 02-May-13	131.09	Call	Bond Future	791	1	791	1	0.00
27/11/2012	R212 On 02-May-13	131.11	Call	Bond Future	771	1	771	1	0.00
27/11/2012	R212 On 02-May-13	131.10	Call	Bond Future	781	1	781	1	0.00
27/11/2012	R212 On 02-May-13	131.10	Put	Bond Future	0	0	0	0	0.00
27/11/2012	R212 On 02-May-13	131.11	Put	Bond Future	0	0	0	0	0.00
27/11/2012	R212 On 02-May-13	131.09	Put	Bond Future	0	0	0	0	0.00
27/11/2012	R213 On 07-February-13			Bond Future	8.18	91.6529	8.1763	91.6529	9,399.00
27/11/2012	R213 On 07-February-13	8.90	Call	Bond Future	6517	6	6517	6	0.00
27/11/2012	R213 On 07-February-13	8.95	Call	Bond Future	6838	6	6838	6	0.00
27/11/2012	R213 On 07-February-13	9.05	Call	Bond Future	7490	7	7490	7	0.00
27/11/2012	R213 On 07-February-13	9.00	Call	Bond Future	7162	7	7162	7	0.00
27/11/2012	R213 On 07-February-13	9.00	Put	Bond Future	477	1	477	1	0.00
27/11/2012	R213 On 07-February-13	9.05	Put	Bond Future	422	1	422	1	0.00
27/11/2012	R213 On 07-February-13	8.95	Put	Bond Future	537	1	537	1	0.00
27/11/2012	R213 On 07-February-13	8.90	Put	Bond Future	603	1	603	1	0.00
27/11/2012	R213 On 02-May-13			Bond Future	8.24	89.2194	8.2448	89.2194	5.00
27/11/2012	R213 On 02-May-13	7.86	Call	Bond Future	2621	2	2621	2	0.00
27/11/2012	R213 On 02-May-13	7.84	Call	Bond Future	2557	2	2557	2	0.00
27/11/2012	R213 On 02-May-13	7.85	Call	Bond Future	2589	2	2589	2	0.00
27/11/2012	R213 On 02-May-13	7.85	Put	Bond Future	6027	6	6027	6	0.00
27/11/2012	R213 On 02-May-13	7.84	Put	Bond Future	6084	6	6084	6	0.00
27/11/2012	R213 On 02-May-13	7.86	Put	Bond Future	5969	6	5969	6	0.00
27/11/2012	R213 On 07-November-13			Bond Future	8.41	88.1474	8.4051	88.1474	0.00
27/11/2012	R213 On 07-November-13	8.61	Call	Bond Future	7232	7	7232	7	0.00
27/11/2012	R213 On 07-November-13	8.60	Call	Bond Future	7189	7	7189	7	0.00
27/11/2012	R213 On 07-November-13	8.59	Call	Bond Future	7147	7	7147	7	0.00
27/11/2012	R213 On 07-November-13	8.59	Put	Bond Future	5650	6	5650	6	0.00
27/11/2012	R213 On 07-November-13	8.60	Put	Bond Future	5613	6	5613	6	0.00
27/11/2012	R213 On 07-November-13	8.61	Put	Bond Future	5576	6	5576	6	0.00
27/11/2012	R214 On 07-February-13			Bond Future	8.42	81.8394	8.4175	81.8394	1,714.00
27/11/2012	R214 On 07-February-13	8.59	Call	Bond Future	1506	1	1506	1	0.00
27/11/2012	R214 On 07-February-13	8.60	Call	Bond Future	1592	1	1592	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/11/2012	R214 On 07-February-13	8.61	Call	Bond Future	1678	1	1678	1	0.00
27/11/2012	R214 On 07-February-13	8.61	Put	Bond Future	0	0	0	0	0.00
27/11/2012	R214 On 07-February-13	8.60	Put	Bond Future	0	0	0	0	0.00
27/11/2012	R214 On 07-February-13	8.59	Put	Bond Future	0	0	0	0	0.00